22nd Dynamic Econometrics Programme

Monday 9 September 2019

8.30-9.00	Registration and tea/coffee and pastries (Clay Room)
9.00-9.10	Introduction and logistics
Session One	**Forecasting** (Large Lecture Room) Chair: Fred Joutz
9.10-9.40	Håvard Hungnes - “Predicting the Exchange Rate Path: The Importance of Using Up-to-Date Observations in the Forecasts”
9.40-10.10	Andrew Martinez - “Smooth Robust Multi-Step Forecasting Methods”
10.10-10.40	Jurgen Doornik - “Some Forecasting Principles from the M4 Competition”
10.40-11.10	Tea/Coffee (Clay Room)
Session Two	**Estimation** (Large Lecture Room) Chair: Giovanni Urga
11.10-11.40	Andrew Harvey - “Modeling Directional (Circular) Time Series”
11.40-12.10	Bent Nielsen - “Models where the Least Trimmed Squares and Least Median of Squares Estimators are Maximum Likelihood”
12.10-12.40	Sébastien Laurent - “A New Class of Robust Observation-Driven Models”
12.40-14.00	Lunch (Fellow’s Dining Room and Chester Room)
Session Three	**Ana Timberlake Memorial Lecture** (Large Lecture Room) Chair: David Hendry
15.00-15.30	Tea/Coffee (Clay Room)
14.00-15.00	Lucrezia Reichlin - “Semi-Structural Macroeconometrics”
Session Four	**Developers’ Round Table** (Large Lecture Room)
15.30-16.30	Developer’s Round Table
Session Five	**Posters Session and Drinks Reception** (Chester Room)
16.30-18.00	1. Elizabeth Bucacos - “Financial Conditions and Monetary Policy in Uruguay: an MS-VAR Approach” 2. Fakhri Hasanov - “Modeling Sectoral Employment in Saudi Arabia” 3. Muhammed Javid - “Modeling Natural Gas Demand in Pakistan: Analysis of Underlying Trends” 4. Xingmin Zhang - “Selection of Optimal Rolling Window for Model with Time-Varying Parameters” 5. Gülnihal Tüzün - “The Importance of Global Shocks for a Small-Open Economy: A Structural Bayesian VAR Analysis” 6. Gregor Boehl – “A Structural Investigation of Quantitative Easing”
Conference Dinner	
18.30 for 19.00	Branca – 111 Walton Street, Oxford, OX2 6AJ

Climate Econometrics
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Tuesday 10 September 2019

8.30-9.00 Tea/Coffee and Pastries (Clay Room)

Session Six **Empirical Modelling** (Large Lecture Room) Chair: Hildegart Ahumada

9.00-9.30 Emerson Fernandes Marçal - "Forecasting Industrial Production Index by its Aggregated or Disaggregated Data? Evidence from one Emerging Market Economy"

9.30-10.00 Ryan Rafaty - "Has Carbon Pricing Reduced Aggregate CO2 Emissions?"

10.00-10.30 Bjørnar Karlsen - "Speculative Bubbles in Regional Housing Markets"

10.30-11.00 Tea/Coffee (Clay Room)

Session Seven Macro (Large Lecture Room) Chair: Siem Jan Koopman

11.00-11.30 Fabio Busetti - "Domestic and Global Determinants of Inflation: Evidence from Expectile Regression"

11.30-12.00 Hildegart Ahumada - "Productivity Growth and Infrastructure Related Sectors"

12.00-12.30 David Hendry - "A Short History of Macro-Econometric Modelling"

12.30-13.30 Lunch (Fellow's Dining Room and Chester Room)

Session Eight Speed Sessions (Large Lecture Room) Chair: Jurgen Doornik

13.30-14.30
1. Jinkai Zhang - "The Idiosyncratic Risk in Chinese Stock Market"
2. Pedro Albuquerque - "Banking Stability, Natural Disasters, and State Fragility"
3. Rosnel Sessinou - "Estimation of Large Precision Matrices Using Autometrics, Lasso and Shrinkage Methods, with an Application to Global Minimum-Variance Portfolio"
4. Soon Heng Leong - "A Nonparametric Test for Multivariate Granger Causality in Variance"
5. Judith Yingyu Guo - "Testing for Residual Autocorrelation in General Non-Linear Time Series Models"
6. Xiyu Jiao - "A Simple Robust Procedure in Instrumental Variables Regression"

Session Nine **Modelling Complex Data** (Large Lecture Room) Chair: Sébastien Laurent

14.30-15.00 Cindy Wang - "On Same-Realization Prediction in the Multivariate Long Memory Process with the VAR Procedure"

15.00-15.30 Jennifer Castle - "Modelling Non-Stationary 'Big Data'"

15.30-16.00 Siem Jan Koopman "Dynamic Factor Models with Robust Idiosyncratic Components"

16.00-16.30 Coffee/Tea (Clay Room)

Session Ten **Testing** (Large Lecture Room) Chair: Bent Nielsen

16.30-17.00 Lynda Khalaf - "Endogeneity in Empirical Risk Analysis: Multivariate Finite Sample Inference on Catastrophe Bond Mutual Funds"

17.00-17.30 Luca Margaritella - "Granger Causality Testing in High-Dimensional VARs"

17.30-18.00 Oguzhan Akgun - "Equal Predictive Ability Tests for Panel Data with an Application to OECD and IMF Forecasts"

Post-Conference Dinner 18.30 for 19.00 4500 Miles from Delhi – 40-41 Park End Street, Oxford, OX1 1JD